

PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 31, 2023

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 4,637,408.63
Total Cash and Cash Equivalents	<u>4,637,408.63</u>

Fixed Income Securities

Intermediate-term (<i>Internally Managed</i>)	-
Broad-Market (<i>Internally Managed</i>)	230,621,349.79
Fidelity Tactical Bond	57,555,308.59
Total Fixed Income Securities	<u>288,176,658.38</u>

Domestic Equity

SSgA Russell 3000	388,214,907.78
Total Domestic Equity	<u>388,214,907.78</u>

International Equity

International Equity Pool	250,230,543.84
Total International Equity	<u>250,230,543.84</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	47,531,461.96
Total Real Assets	<u>47,531,461.96</u>

Receivables and Payables

Income Receivable/Payable	24,703.15
Payable To/From	-
Total Receivables and Payables	<u>24,703.15</u>

Total Assets

\$ 978,815,683.74

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2023

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 24,703.15	\$ 233,764.78
	<u>24,703.15</u>	<u>233,764.78</u>
Fixed Income Securities		
Intermediate-term (<i>Internally Managed</i>)	-	-
Broad-Market (<i>Internally Managed</i>)	5,164,540.18	1,481,203.28
Fidelity Tactical Bond	855,693.32	1,765,453.10
	<u>6,020,233.50</u>	<u>3,246,656.38</u>
Domestic Equity		
SSgA Russell 3000	10,095,776.27	34,452,351.24
	<u>10,095,776.27</u>	<u>34,452,351.24</u>
International Equity Pool		
International Equity Pool	5,910,293.19	24,284,103.63
	<u>5,910,293.19</u>	<u>24,284,103.63</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(855,497.88)	(2,495,074.20)
	<u>(855,497.88)</u>	<u>(2,495,074.20)</u>
Total Investment Income (Loss)	\$ 21,195,508.23	\$ 59,721,801.83
Payable To/From	-	-
Total Invested Assets, Beginning of Period	978,699,668.65	967,415,665.37
Net Contribution (Withdrawal)	(21,079,493.14)	(48,321,783.46)
Total Assets	<u>\$ 978,815,683.74</u>	<u>\$ 978,815,683.74</u>